

6. [12 points] Consider the nonlinear system

$$x' = 3x - y - x^2, \quad y' = -\alpha + x - y,$$

where  $\alpha$  is a real-valued parameter.

- a. [4 points] Find all critical points for the system, and show that for  $\alpha > -1$  there are two critical points, if  $\alpha = -1$  there is one, and if  $\alpha < -1$  there are none.

*Solution:* From the second equation, at critical points we require  $y = x - \alpha$ . Plugging into the first, we have  $0 = 3x - (x - \alpha) - x^2$ , so  $x^2 - 2x - \alpha = (x - 1)^2 - 1 - \alpha = 0$ , and  $x = 1 \pm \sqrt{1 + \alpha}$ . If  $\alpha > -1$  there are two critical points,  $x = x_{1,2} = 1 \pm \sqrt{1 + \alpha}$  (with  $y = x_{1,2} - \alpha$ ); if  $\alpha = -1$ , there is one,  $x_c = 1$  (with  $y = 0$ ); and if  $\alpha < -1$  there are no real solutions.

- b. [8 points] Let  $\alpha = 0$ : then the system has two critical points,  $(0, 0)$  and  $(2, 2)$ . Sketch a phase portrait for the nonlinear system by linearizing at critical points and determining the resulting behavior in the phase plane.

*Solution:* Note that the Jacobian for the system is  $\mathbf{J} = \begin{pmatrix} 3 - 2x & -1 \\ 1 & -1 \end{pmatrix}$ . If  $\alpha = 0$ , the critical points are  $(0, 0)$  and  $(2, 2)$ . At  $(0, 0)$  and  $(2, 0)$ , the Jacobians are, respectively,  $\mathbf{J}(0, 0) = \begin{pmatrix} 3 & -1 \\ 1 & -1 \end{pmatrix}$ , and  $\mathbf{J}(2, 2) = \begin{pmatrix} -1 & -1 \\ 1 & -1 \end{pmatrix}$ . The eigenvalues of the first are given by  $(3 - \lambda)(-1 - \lambda) + 1 = \lambda^2 - 2\lambda - 2 = (\lambda - 1) - 3 = 0$ , so  $\lambda = 1 \pm \sqrt{3}$ . Using the second row of the system, the resulting eigenvectors satisfy  $v_1 + (-2 \mp \sqrt{3})v_2 = 0$ , so that we may take  $\mathbf{v} = \begin{pmatrix} 2 \pm \sqrt{3} \\ 1 \end{pmatrix} \approx \begin{pmatrix} 2 \pm 1.75 \\ 1 \end{pmatrix}$ . Thus at  $(0, 0)$  we have a saddle point with outgoing trajectories along a line with slope approximately  $\frac{1}{4}$ , and incoming along a line with slope approximately 4.

Similarly, at  $(2, 2)$  eigenvalues are given by  $(\lambda + 1)^2 + 1 = 0$ , so that  $\lambda = -1 \pm i$ . At  $(1, 0)$  we get a slope  $(x, y)' = (-1, 1)$ , so this is an inward counter-clockwise spiral. The resulting phase portrait is shown below, with the trajectories from the linear system as solid curves and some representative nonlinear trajectories with dashed curves.

